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Securities (USA) LLC, Credit Suisse
First Boston Mortgage Securities Corp.,
Asset Backed Securities Corporation and
DLJ Mortgage Capital, Inc.*

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**UNITED STATES DISTRICT COURT
FOR THE DISTRICT OF NEW JERSEY**

THE PRUDENTIAL INSURANCE COMPANY
OF AMERICA, COMMERCE STREET
INVESTMENTS, LLC, PRU ALPHA FIXED
INCOME OPPORTUNITY MASTER FUND I,
L.P., PRUCO LIFE INSURANCE COMPANY,
PRUCO LIFE INSURANCE COMPANY OF
NEW JERSEY, PRUDENTIAL INVESTMENT
PORTFOLIOS 2, THE PRUDENTIAL LIFE
INSURANCE COMPANY, LTD.,
PRUDENTIAL RETIREMENT INSURANCE
AND ANNUITY COMPANY and
PRUDENTIAL TRUST COMPANY,

Plaintiffs,

vs.

CREDIT SUISSE SECURITIES (USA) LLC
(f/k/a CREDIT SUISSE FIRST BOSTON LLC),
CREDIT SUISSE FIRST BOSTON MORTGAGE
SECURITIES CORP., ASSET BACKED
SECURITIES CORPORATION, and DLJ
MORTGAGE CAPITAL, INC.,

Defendants.

No. 2:12-CV-07242 (KSH)(PS)

**THE CREDIT SUISSE DEFENDANTS'
RULE 7.1 DISCLOSURE STATEMENT**

Pursuant to Rule 7.1 of the Federal Rules of Civil Procedure, Defendants Credit Suisse Securities (USA) LLC (f/k/a Credit Suisse First Boston LLC), Credit Suisse First Boston Mortgage Securities Corp., Asset Backed Securities Corporation and DLJ Mortgage Capital, Inc. certify as follows:

Defendants Credit Suisse Securities (USA) LLC and DLJ Mortgage Capital, Inc. are wholly-owned subsidiaries of Credit Suisse (USA), Inc. Defendant Asset Backed Securities Corporation is a wholly-owned subsidiary of Collateralized Mortgage Securities Corporation ("CMSC"). CMSC and Defendant Credit Suisse First Boston Mortgage Securities Corp. are wholly-owned subsidiaries of Credit Suisse Management LLC, which is a wholly-owned subsidiary of Credit Suisse (USA), Inc. Credit Suisse (USA), Inc. is a wholly-owned subsidiary of Credit Suisse Holdings (USA), Inc., which is a jointly-owned subsidiary of (1) Credit Suisse Group AG, (2) Credit Suisse Group AG, Guernsey Branch, which is a branch of Credit Suisse Group AG, and (3) Credit Suisse AG. Credit Suisse AG has publicly registered debt securities and warrants in the United States and elsewhere. Credit Suisse AG is a wholly-owned subsidiary of Credit Suisse Group AG, which is a corporation organized under the laws of the Country of Switzerland and whose shares are publicly traded on the SIX Swiss Exchange and are also listed on the New York Stock Exchange in the form of American Depositary Shares.

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